

Program

Thursday, 15.09.2022

- 09:55 – 10:00** **Welcome**
Matthias Scherer/ Technische Universität München
- 10:00 - 10:40** **Credit portfolio selection based on a stochastic gradient descent algorithm**
Jan Frederik Mai / XAIA Investment
- 10:40 - 11:20** **Challenges in classification problems with highly imbalanced classes: A case study on churn prediction**
Simon Hatzesberger / Allianz Private Krankenversicherungs AG
- 11:20 - 12:00** **Economic Scenario Analysis with Quantile Regression**
Marco Rauscher / Technische Universität München
- 12:00 - 13:30* *Lunch Break*
- 13:30 - 14:10** **Detection of Interacting Variables for Generalized Linear Models via Neural Networks**
Yevhen Havrylenko / Technische Universität München
- 14:10 - 14:50** **Deep/Machine Learning in Insurance Input Management Operations**
Sebastian Kaiser / Ergo Group AG
- 14:50 - 15:30** **Deep Calibration**
Niklas Walter / Ludwig Maximilian Universität München
- 15:30 - 16:00* *Coffee Break*
- 16:00 - 16:40** **Generating financial time series with Quant GANs**
Ralf Korn /Technische Universität Kaiserslautern
- 16:40 - 17:20** **Bridging the gap between pricing and reserving with an occurrence and development model for non-life insurance claims**
Katrien Antonio / KU Leuven
- 17:20 - 18:00** **Gauss Process Regression and the Pricing and Hedging of Exotic Derivative Contracts**
Wim Schoutens / KU Leuven

Friday, 16.09.2022

- 08:55 – 09:00** **Welcome**
Matthias Scherer/ Technische Universität München
- 09:00 - 09:40** **Rare-Event Simulation in Insurance: Theory and Practice**
Hansjörg Albrecher / Université de Lausanne
- 09:40 - 10:20** **Deep Hedging: Continuous Reinforcement Learning for Hedging of General Portfolios across Multiple Risk Aversions**
Phillip Murray / Imperial College London
- 10:20 - 10:40* *Coffee Break*
- 10:40 - 11:20** **Robust Hedge GANs – An Adversarial Approach to Model-Agnostic Robustification**
Yannick Limmer / Technische Universität München
- 11:20 - 12:00** **Machine Learning in Risk Models – Characteristics and Supervisory Priorities**
Matthias Fahrenwaldt / Bundesanstalt für Finanzdienstleistungsaufsicht
- 12:00 - 13:30* *Lunch Break*
- 13:30 - 14:10** **Confidence Intervals for naive Risk Capital Estimation in Life Insurance**
Ralf Werner / Universität Augsburg
- 14:10 - 14:50** **Economic Scenario Generators: Modelling asset prices with stochastic methods and machine learning**
Sebastian Uhl and Doro Rose / Ernst & Young
- 14:50 - 15:30** **Solvency II Proxy Modelling Using the Internal Model Data Published by DAV**
Zoran Nikolic / Universität Köln/B&W Deloitte
- 15:30 - 16:00* *Coffee*